

EXHIBIT 4

CLAIM FORM FILING CONFIRMATION

Your claim form was successfully filed on 10/22/2009 at 3:38 PM Central. Please print this page as proof of your filing.

Dynegy Power Marketing, Inc.
c/o Elizabeth Freeman
Locke Lord Bissell & Liddell, LLP
600 Travis
Suite 3400
Houston, TX 77002 United States

Name of Debtor, or other entity, against which you have a direct claim (the "Obligor")

Lehman Brothers
Commodity Services
Inc. (08-13885)

If such Obligor is in a bankruptcy or insolvency proceeding, administration, receivership, conservatorship, liquidation or similar proceeding (and is not a Debtor in these chapter 11 cases), please provide the proof of claim and any attachments thereto filed against such Obligor or describe the claim against such Obligor if a proof of claim has not yet been filed.

Documents

Lehman-Dynegy Commodity Svs POC.pdf

List the agreement(s) under which your claim arises against the Obligor and, unless you have uploaded information in compliance with question 4a of the Derivative Questionnaire, provide documentation evidencing your claim and supporting the calculation of the claim amount.

Documents

Lehman-Dynegy ISDA Agreement.pdf

Lehman-Dynegy ISDA Agree Amend 2.pdf

Lehman-Dynegy ISDA Agree Amend.pdf

Amount of claim against Obligor

\$3,697,653.44

Name of Debtor that guarantees the payment/obligations of the Obligor against which you have a direct claim (the "Guarantor"):

Lehman Brothers
Holdings Inc. (08-13555)

Please upload the specific promise, representation and/or agreement(s) (including any corporate resolutions) under which your claim arises against the Guarantor and describe the obligations/performance that is guaranteed. If you do not have possession of such document, please upload a written explanation of such guarantee in reasonable detail. You do not need to comply with this question if you have uploaded information in compliance with question 4a of the Derivative Questionnaire.

Documents

Lehman-Dynegy ISDA Agreement.pdf

Lehman-Dynegy ISDA Agree Amend 2.pdf

Lehman-Dynegy ISDA Agree Amend.pdf

Please upload the specific promise, representation and/or agreement(s) (including any corporate resolutions) under which your claim arises against the Guarantor and describe the obligations/performance that is guaranteed. If you do not have possession of such document, please upload a written explanation of such guarantee in reasonable detail. You do not need to comply with this question if you have uploaded information in compliance with question 4a of the Derivative Questionnaire.

Guaranty of Lehman
Brothers Holdings
appears at the end of
the ISDA Agreement

Documents

Lehman-Dynegy ISDA Agreement.pdf

Lehman-Dynegy ISDA Agree Amend 2.pdf

Lehman-Dynegy ISDA Agree Amend.pdf

Amount of claim against the Guarantor

\$3,697,653.44